

# EIGENVALUES OF THE ADIN-ROICHMAN MATRICES

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ABSTRACT. We find the spectrum of the Walsh-Hadamard type matrices defined by R.Adin and Y.Roichman in their recent work on character formulas and descent sets for the symmetric group.

## 1. INTRODUCTION

Adin and Roichman described in [1] a general framework for various character formulas for representations of the symmetric group. A key ingredient in their description is a family of matrices-  $(A_n)_{n \geq 0}$  and  $(B_n)_{n \geq 0}$  which are defined, recursively, by  $A_0 = B_0 = (1)$  and for  $n \geq 1$ ,

$$A_n = \begin{pmatrix} A_{n-1} & A_{n-1} \\ A_{n-1} & -B_{n-1} \end{pmatrix}, \quad B_n = \begin{pmatrix} A_{n-1} & A_{n-1} \\ 0 & -B_{n-1} \end{pmatrix}.$$

The matrix  $A_n$  was shown to connect between combinatorial objects of various types and character values. It has been shown in [1] that  $A_n$  is invertible, and hence the character formulas may be inverted, yielding formulas for counting combinatorial objects with a given descent set using character values.

Adin and Roichman asked the more subtle question of finding the eigenvalues of  $A_n$  and  $B_n$ . They made the following conjecture:

**Conjecture 1.** [1, Conjecture 4.10]

(i) *The roots of the characteristic polynomial of  $A_n$  are in 2 : 1 correspondence with the compositions of  $n$ : each composition  $\mu = (\mu_1, \dots, \mu_t)$  of  $n$  corresponds to a pair of eigenvalues  $\pm \sqrt{\pi_\mu}$  of  $A_n$ , where*

$$\pi_\mu := \prod_{i=1}^t (\mu_i + 1).$$

(ii) *Similarly, the roots of the characteristic polynomial of  $B_n$  are in 2 : 1 correspondence with the compositions of  $n$ : each composition  $\mu = (\mu_1, \dots, \mu_t)$  of  $n$  corresponds to a pair of eigenvalues  $\pm \sqrt{\pi'_\mu}$  of  $B_n$ , where*

$$\pi'_\mu := \prod_{i=1}^{t-1} (\mu_i + 1).$$

We will prove this conjecture (see Theorem 20 below). Our method of proof is as follows: We conjugate the matrices  $A_n$  and  $B_n$  by a combinatorially defined matrix  $U_n$ , and get a lower anti-triangular matrix, i.e. a matrix with zeros above the secondary diagonal. The area below the secondary diagonal in the conjugated matrices is quite sparse, and we show that a permutation can be chosen, so that

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*Date:* January 28, 2013.

after conjugating with the corresponding permutation matrix we get matrices which are lower-triangular in blocks of size  $2 \times 2$ . From this form, the eigenvalues can be easily obtained.

The rest of this paper is organized as follows: in section 2 we give some definitions, and recall the non-recursive definition of  $A_n$  and  $B_n$  from [1]. In section 3, we outline in more detail the strategy of the proof. In section 4, we describe the conjugation of  $A_n$  and  $B_n$  into lower anti-triangular matrices. In section 5, we find the suitable permutation, and in section 6 we use it to prove the conjecture. In the final section we give an equivalent, non-recursive description of the permutation involved in the proof, and also describe it in terms of the Thue-Morse sequence.

## 2. PRELIMINARIES

Let us recall some of the definitions in [1]. We use the notation  $[n] = \{1, 2, \dots, n\}$  and  $[a, b] = \{i \in \mathbb{Z} \mid a \leq i \leq b\}$ . A nonempty set of the form  $[a, b]$  is called an *interval*. Given intervals  $I_1$  and  $I_2$ ,  $I_1$  is called a *prefix* of  $I_2$  if  $\min I_1 = \min I_2$  and  $I_1 \subseteq I_2$ .

Given a set  $I \subseteq [n]$ , the *runs of  $I$*  are the maximal intervals contained in  $I$ . They are denoted, in ascending order, by  $I_1, I_2, \dots$ . For example, if  $I = \{2, 4, 5\}$  then  $I_1 = \{2\}$  and  $I_2 = \{4, 5\}$ .

**Definition 2.** Given sets  $I, J \subseteq [n]$ , let us write  $I \gg J$  if each run of  $I \cap J$  is a prefix of a run of  $I$ . (Note that this is not an order relation).

Let us now describe the non-recursive definition of  $A_n$  and  $B_n$ . It is convenient to index the rows and columns of the  $2^n \times 2^n$  matrices  $A_n$  and  $B_n$  by subsets of  $[n]$ . We order the subsets of  $[n]$  linearly by the lexicographical order, as described in [1]. An equivalent definition of the lexicographical order comes from the following function:

**Definition 3.** Let  $r_n : P([n]) \rightarrow [2^n]$  be given by the binary representation,

$$r_n(A) = 1 + \sum_{i \in A} 2^{i-1}.$$

Note that  $A \leq B$  with respect to the lexicographical order if and only if  $r_n(A) \leq r_n(B)$ .

**Lemma 4.** *The matrices  $A_n$  and  $B_n$  are given by*

$$A_n(I, J) = \begin{cases} (-1)^{|I \cap J|} & \text{if } I \gg J \\ 0 & \text{otherwise} \end{cases}$$

and

$$B_n(I, J) = \begin{cases} (-1)^{|I \cap J|} & \text{if } I \gg J \text{ and } n \notin I \setminus J \\ 0 & \text{otherwise} \end{cases}$$

The lemma is proved in [1, lemma 4.8].

## 3. STRATEGY OF THE PROOF

**Definition 5.** Let  $U_n$  be the matrix  $U_n(I, J) = \begin{cases} 1 & I \supseteq J \\ 0 & \text{otherwise} \end{cases}$

Note that  $U_n$  is the transpose of the matrix  $Z_n$  defined in [1].

**Definition 6.** A matrix  $A$  of size  $m \times m$  is called *lower anti-triangular* if  $A_{i,j} = 0$  for all  $i, j$  satisfying  $i \leq n - j$ .

We will show that the matrices  $U_n A_n U_n^{-1}$  and  $U_n B_n U_n^{-1}$  are (when rows and columns are written in lexicographical order) anti-triangular. For example,

$$U_3 A_3 U_3^{-1} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 2 & 0 & 0 \\ 0 & 0 & 0 & 0 & 3 & 0 & 1 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 4 & 0 & 0 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 & 0 & 1 & 0 & 0 \\ 4 & 0 & 2 & 0 & 2 & 0 & 0 & 0 \end{pmatrix}$$

Furthermore, we will see that  $U_n A_n U_n^{-1}$  can be conjugated by a permutation matrix, such that the resulting matrix is block-triangular with blocks of size  $2 \times 2$ .

For example, for  $n = 3$  we may take the permutation

$$\sigma = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 & 6 & 7 & 8 \\ 6 & 3 & 2 & 7 & 4 & 5 & 8 & 1 \end{pmatrix}.$$

If  $P$  is the corresponding permutation matrix, then

$$P U_3 A_3 U_3^{-1} P^{-1} = \begin{pmatrix} 0 & 4 & 0 & 0 & 0 & 0 & 0 & 0 \\ 2 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 2 & 0 & 0 & 0 & 0 \\ 1 & 0 & 3 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 3 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 2 & 0 & 4 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 & 0 \end{pmatrix}$$

It is easy to deduce the eigenvalues of  $A_n$  from this form.

#### 4. CONJUGATION BY $U_n$

**Definition 7.** Let  $A'_n = U_n A_n (U_n)^{-1}$  and  $B'_n = U_n B_n (U_n)^{-1}$ .

We will prove below that,  $A'_n$  and  $B'_n$  are anti-triangular. Some other properties of these matrices may be observed. For example, for  $n = 9$  and  $I = \{1, 2, 3, 6, 7, 9\}$ , we may note that  $A'_9(I, J) \neq 0$  only for

$$J = \{4, 5, 8\}, \{2, 4, 5, 8\}, \{3, 4, 5, 8\}, \{4, 5, 7, 8\}, \{2, 4, 5, 7, 8\}, \{3, 4, 5, 7, 8\}$$

that is, only for sets of the form  $\bar{I} \cup E$  where  $E \subseteq I$  and  $E$  does not contain a minimal element of a run of  $I$ , nor does it contain two consecutive elements.

**Definition 8.** For a set  $I \subseteq [n]$ , let us denote  $\pi(I) = \prod_i (n_i + 1)$ , where  $n_i$  is the size of the  $i$ th run  $I_i$ .

**Example 9.**  $\pi(\{1, 2, 3, 5\}) = (3 + 1)(1 + 1) = 8$ .

**Lemma 10.** *We have*

- (1)  $A'_n(I, J) = 0$  unless  $\bar{I} \subseteq J$  (where  $\bar{I} = [n] \setminus I$ ).
- (2)  $A'_n(I, \bar{I}) = \pi(I)$

- (3)  $A'_n(I, \bar{I} \cup E) = 0$  if  $E \subseteq I$  and  $E$  contains a minimal element of an interval of  $I$ .
- (4)  $A'_n(I, \bar{I} \cup E) = 0$  if  $E \subseteq I$  and  $i, i+1 \in E$  for some  $i$ .

*Proof.* By Möbius inversion (see [3] and [1, section 5]), the inverse of  $U_n$  is given by

$$(U_n)^{-1}(I, J) = \begin{cases} (-1)^{|I \setminus J|} & \text{if } I \supseteq J \\ 0 & \text{otherwise} \end{cases}$$

Hence we have, by definition of matrix multiplication,

$$\begin{aligned} A'_n(I, L) &= \sum_{J, K \subseteq [n]} U_n(I, J) \cdot A'_n(J, K) \cdot (U_n^{-1})(K, L) \\ &= \sum_{J, K: I \supseteq J, J \gg K, K \supseteq L} (-1)^{|J \cap K| + |K \setminus L|} \end{aligned}$$

We will use the last formula in the proof of each claim. Given  $I, J, K$  and some  $x \in [n]$ , let us say that *we may toggle  $x$  in  $K$*  if for each  $K' \subseteq [n] \setminus \{x\}$ , the contributions of  $(J, K)$  and  $(J, K \cup \{x\})$  to the above sum cancel out. Similarly, given  $I, K$  and  $L$ , we will say that *we may toggle  $x$  in  $J$*  if for each  $J' \subseteq [n] \setminus \{x\}$ , the contributions of  $(J, K)$  and  $(J \cup \{x\}, K)$  to the above sum cancel out.

- (1) Let us assume that  $\bar{I} \not\subseteq L$ , and let  $x \in [n]$  be such that  $x \notin I$  and  $x \notin L$ . For each  $J$  in the sum  $\sum_{J, K: I \supseteq J, J \gg K, K \supseteq L} (-1)^{|J \cap K| + |K \setminus L|}$ , we have  $x \notin J$ . We may toggle  $x$  in  $K$ , since for  $K' \subseteq [n] \setminus \{x\}$ ,  $K$  and  $K \cup \{x\}$  have the same intersection with  $J$ . Hence, the entire sum cancels out, i.e.  $A'_n(I, L) = 0$ .
- (2) We have

$$A'_n(I, I) = \sum_{J, K: I \supseteq J, J \gg K, K \supseteq \bar{I}} (-1)^{|J \cap K| + |K \cap I|}.$$

For each  $J \subsetneq I$ , the sum over  $J$  is 0, since we may take  $x \in I \setminus J$  and toggle  $x$  in  $K$  (as in the previous case, adding  $x$  to  $K$  does not change the intersection  $K \cap J$ ). Hence only  $I = J$  contributes to the sum and we get

$$A'_n(I, I) = \sum_{K: I \gg K, K \supseteq \bar{I}} (-1)^{|J \cap K| + |K \cap I|} = \pi(I)$$

- (3) Suppose that  $x \in E$  is a minimal element of an interval in  $I$ . For each  $J$  participating in the sum

$$A'_n(I, \bar{I} \cup E) = \sum_{J, K: I \supseteq J, J \gg K, K \supseteq \bar{I} \cup E} (-1)^{|J \cap K| + |K \cap I \cap \bar{E}|}$$

we have  $x-1 \notin I \Rightarrow x-1 \notin J$ , whereas  $x \in K$  (because  $x \in E$ ). Hence, we may toggle  $x$  in  $J$  (adding  $x$  to  $J$  may only extend one interval in  $J$  one place to the left, and removing  $x$  may only shrink one interval by one place from the left, hence  $J \gg K \Leftrightarrow J \cup \{x\} \gg K$ ), and the whole sum is 0.

- (4) If  $i, i+1 \in E$  then in the sum for  $A'_n(I, \bar{I} \cup E)$ , for each  $K$  in the sum we have  $i, i+1 \in I \cap K$  and we may toggle  $i+1$  in  $J$ .

□

**Definition 11.** Let  $I, J \subseteq [n]$ .

- (1) We write  $J \preceq I$  if  $J \subseteq I$  and  $J$  does not contain any minimal element of a run of  $I$ , nor does it contain two consecutive elements.
- (2) We write  $I \curvearrowright J$  if  $J = \bar{I} \cup E$  for some  $E \preceq I$ .

**Corollary 12.**

- (1)  $A'_n$  is lower anti-triangular.
- (2)  $A'_n(I, J) \neq 0$  only if  $I \curvearrowright J$ .

This follows immediately from lemma 10.

Similar results hold for  $B'_n$ :

**Definition 13.** For a set  $A \subseteq [n]$ , let us denote  $\pi'_n(A) = \prod_i (n_i + 1)$ , where  $n_i$  is the size of the  $i$ th run  $I_i$ , and the product excludes the run containing  $n$ , if it exists.

**Example 14.**  $\pi'_8(\{1, 2, 4, 5, 7, 8\}) = (2+1)(2+1) = 9$  and  $\pi'_8(\{1, 2, 4, 6, 7\}) = (2+1)(1+1)(2+1) = 18$ .

**Lemma 15.** *We have*

- (1)  $B'_n(I, J) = 0$  unless  $\bar{I} \subseteq J$ . (where  $\bar{I} = [n] \setminus I$ ).
- (2)  $B'_n(I, \bar{I}) = \pi'_n(I)$
- (3)  $B'_n(I, \bar{I} \cup E) = 0$  if  $E \subseteq I$  and  $E$  contains a minimal element of a run of  $I$ .
- (4)  $B'_n(I, \bar{I} \cup E) = 0$  if  $E \subseteq I$  and  $i, i+1 \in E$  for some  $i$ .

*Proof.* The proof goes along the lines of the proof of lemma 10. We have

$$B'_n(I, L) = \sum_{J, K: I \supseteq J, J \gg K, K \supseteq L, n \notin J \setminus K} (-1)^{|J \cap K| + |K \setminus L|}$$

We repeat the arguments in the above proof:

- (1) We assume that  $\bar{I} \not\subseteq L$ , and let  $x \in [n]$  be such that  $x \notin I$  and  $x \notin L$ . Since for each  $J$  in the sum,  $x \notin J$ , adding or removing  $x$  from  $K$  does not change  $J \setminus K$ . Hence, we may still toggle  $x$  in  $K$ , and get  $B'_n(I, L) = 0$ .
- (2) We have

$$B'_n(I, I) = \sum_{J, K: I \supseteq J, J \gg K, K \supseteq \bar{I}, n \notin J \setminus K} (-1)^{|J \cap K| + |K \cap I|}.$$

If  $J \subsetneq I$ , we may still take  $x \in I \setminus J$  and toggle  $x$  in  $K$  (adding or removing  $x$  from  $K$  will not change  $J \setminus K$ ). Hence we may take  $I = J$  in the sum:

$$B'_n(I, I) = \sum_{K: I \gg K, K \supseteq \bar{I}, n \notin I \setminus K} (-1)^{|J \cap K| + |K \cap I|} = \pi'_n(I).$$

- (3) We have

$$B'_n(I, \bar{I} \cup E) = \sum_{J, K: I \supseteq J, J \gg K, K \supseteq \bar{I} \cup E, n \notin J \setminus K} (-1)^{|J \cap K| + |K \cap I \cap \bar{E}|}.$$

If  $x \in E$  is a minimal element of a run of  $I$ , then for each  $K$  participating in the sum for  $B'_n(I, \bar{I} \cup E)$  we have  $x \in K$ , and toggling  $x$  in  $J$  does not change  $J \setminus K$ .

- (4) Again, if  $i, i+1 \in E$  then  $i+1 \in K$  and we may still toggle  $i+1$  in  $J$ .

□

**Corollary 16.**

- (1)  $B'_n$  is lower anti-triangular.
- (2)  $B'_n(I, J) \neq 0$  only if  $I \curvearrowright J$ .

## 5. CONJUGATION BY A PERMUTATION MATRIX

We have shown that  $A_n$  is conjugate to a matrix  $A'_n$  which satisfies some nice properties: It is anti-triangular, its anti-diagonal elements are given by  $A_n(I, \bar{I}) = \pi(I)$ , and it is sparse:  $A'_n(I, J) \neq 0$  only if  $I \curvearrowright J$ . We will use all these properties to find a suitable permutation matrix for further conjugating  $A'_n$  into a  $2 \times 2$  block-triangular matrix. The same permutation will also conjugate  $B'_n$  into a block matrix of the same type.

**Lemma 17.** *There exists a one-to-one function  $\sigma_n : [2^n] \rightarrow P([n])$  such that:*

- (1) *For all  $1 \leq i \leq 2^{n-1}$ ,  $\sigma_n(2i) = \overline{\sigma_n(2i-1)}$*
- (2) *For all  $1 \leq i \leq 2^{n-1}$ ,  $1 \in \sigma_n(2i-1)$*
- (3) *If  $\sigma_n(i) \curvearrowright \sigma_n(j)$  then  $\sigma_n(i) = \overline{\sigma_n(j)}$  or  $j \leq i$ .*

Simply put, the lemma states that we can list the subsets of  $[n]$  in pairs of complementing sets, such that when a set  $I$  is listed, all the sets  $J$  such that  $I \curvearrowright J$ , except possibly  $\bar{I}$ , have already been listed.

**Example 18.** For  $n = 3$ , we may take the following function:

$i$	$\sigma_3(2i-1)$	$\sigma_3(2i)$
1	{1, 3}	{2}
2	{1}	{2, 3}
3	{1, 2}	{3}
4	{1, 2, 3}	$\emptyset$

In fact, this is the only possible function, but for larger values of  $n$  it is not always unique. Note, however that for any  $n$  we must have  $\sigma_n(1) = \{1, 3, 5, \dots\}$ .

*Proof.* We shall construct a function  $\sigma_n$  satisfying the above conditions explicitly.

The construction is recursive: For  $n = 1$  we define  $\sigma_1(1) = \{1\}, \sigma_1(2) = \emptyset$ .

Let us assume that  $\sigma_1, \dots, \sigma_{n-1}$  have been defined.

First we define the value of  $\sigma_n(j)$  for  $1 \leq j \leq 2^{n-1}$  by:

$$\begin{aligned} \sigma_n(2i-1) &= \{1\} \cup (\sigma_{n-1}(2i) + 1) \\ \sigma_n(2i) &= \sigma_{n-1}(2i-1) + 1 \\ (1 \leq i \leq 2^{n-2}) \end{aligned}$$

Note that all the pairs of sets in this half-list have 1 in one set and 2 in the other.

We define the next  $2^{n-2}$  values by

$$\begin{aligned} \sigma_n(2^{n-1} + 2i-1) &= \{1, 2\} \cup (\sigma_{n-2}(2i) + 2) \\ \sigma_n(2^{n-1} + 2i) &= \sigma_{n-2}(2i-1) + 2 \\ (1 \leq i \leq 2^{n-3}) \end{aligned}$$

and in general,

$$\begin{aligned} \sigma_n(2^n - 2^{n-k} + 2i-1) &= [k+1] \cup (\sigma_{n-k-1}(2i) + k+1) \\ \sigma_n(2^n - 2^{n-k} + 2i) &= \sigma_{n-k-1}(2i-1) + k+1 \end{aligned}$$

for all  $0 \leq k \leq n-2, 1 \leq i \leq 2^{n-k-2}$ .

Finally, we define

$$\begin{aligned}\sigma_n(2^n - 1) &= [n] \\ \sigma_n(2^n) &= \emptyset.\end{aligned}$$

Let us call the sets defined at the  $k$ -th stage (i.e. the sets at places  $2^n - 2^{n-k} + 1, \dots, 2^n - 2^{n-k} + 2^{n-k-1}$ ) *the sets of the  $k$ -th chunk*. Since all the functions  $\sigma_i$  are one-to-one, the  $k$ -th chunk consists of sets that contain  $[k+1]$  but don't contain  $\{k+2\}$ , and the complements of these sets (which are exactly the sets whose minimum is  $k+2$ ).

Let us prove that the conditions are satisfied: the first two,  $\sigma_n(2i) = \overline{\sigma_n(2i-1)}$  and  $1 \in \sigma_n(2i-1)$ , are easy to check. For the third one, we look again at

$$I := \sigma_n(2^n - 2^{n-k} + 2i - 1) = [k+1] \cup (\sigma_{n-k-1}(2i) + k+1)$$

If  $I \curvearrowright J$  and  $J \neq \bar{I}$ , then we may write  $J = \bar{I} \cup E$  for some  $\emptyset \neq E \preceq I$ . If  $[k+1] \cap E = \emptyset$ , then  $\min J = k+2$ , hence  $J$  also belongs to the  $k$ th chunk, and by the induction hypothesis, since  $(I \setminus [k+1]) - (k+1) \curvearrowright J - (k+1)$ ,  $J$  is equal to  $\sigma_n(2^n - 2^{n-k} + 2j)$  for some  $1 \leq j < i$ . If  $[k+1] \cap E \neq \emptyset$ , then let  $l = \min E$ . We have  $1 < l \leq k+1$  (1 cannot be an element of  $E$  since  $E \preceq I$ ) and  $\bar{I} \cup E$  belongs to the  $(l-2)$ nd chunk, hence (since  $l-2 < k$ ) appears before  $I$  in the list.

Next, we consider

$$J := \sigma_n(2^n - 2^{n-k} + 2i) = \sigma_{n-k-1}(2i-1) + k+1$$

Note that  $\min J = k+2$ . Given  $\emptyset \neq E \preceq J$ ,  $\bar{J} \cup E$  contains  $[k+1]$  and does not contain  $k+2$ . We have  $k+2 \notin E$ , hence  $1 \notin E - (k+1)$ . Also,  $k+2 \in J$  and by the induction hypothesis  $K := ([n-k-1] \setminus (J - (k+1))) \cup (E - (k+1))$  appears before  $J - (k+1)$  in the list  $\sigma_{n-k-1}$ . Hence,  $\bar{J} \cup E = [k+1] \cup (K + k+1)$  appears before  $J = (J - (k+1)) + k+1$  in  $\sigma_n$ .  $\square$

## 6. EIGENVALUES OF $A_n$ AND $B_n$

Let us take  $\sigma_n$  as in lemma 17 and view  $\sigma_n$  as a permutation on  $[2^n]$  (using, as usual, the lexicographical order on  $P([n])$ ). Let  $P_n$  be the permutation matrix corresponding to  $\sigma_n$ , i.e.  $P_n(i, j) = \delta_{\sigma_n(i), j}$ , and let  $A_n'' = P_n A_n' P_n^{-1}$

We have  $A_n''(i, j) = P_n A_n' P_n^{-1}(i, j) = A_n'(\sigma_n(i), \sigma_n(j))$ , hence (by corollaries 12 and 16, and lemma 17)  $A_n''(i, j) = 0$  if  $j > i$  and  $\{i, j\}$  is not of the form  $\{2t+1, 2t+2\}$ . Hence,  $A_n''$  is lower triangular in  $2 \times 2$  blocks.

The blocks on the main diagonal of  $A_n''$  are in correspondence with subsets of  $I \subseteq [n]$  satisfying  $1 \in I$ . To such a set corresponds the block

$$\begin{pmatrix} 0 & \pi(I) \\ \pi(\bar{I}) & 0 \end{pmatrix}$$

The characteristic polynomial of this block is  $t^2 - \pi(I)\pi(\bar{I})$ . Hence the characteristic polynomial of  $A_n$  is

$$\det(tI - A_n) = \det(tI - A_n'') = \prod_{1 \in I \subseteq [n]} (t^2 - \pi(I)\pi(\bar{I}))$$

Similarly, let us define  $B_n'' = P_n B_n' P_n^{-1}$ , and again  $B_n''$  is lower triangular in  $2 \times 2$  blocks, the blocks on the main diagonal are in one-to-one correspondence with subsets  $1 \in I \subseteq [n]$ , and the block corresponding to such  $I$  is

$$\begin{pmatrix} 0 & \pi'(I) \\ \pi'(\bar{I}) & 0 \end{pmatrix}$$

Thus,

$$\det(tI - B_n) = \det(tI - B_n'') = \prod_{1 \in I \subseteq [n]} (t^2 - \pi'(I)\pi'(\bar{I}))$$

Let us note that there is a one-to-one correspondence between sets  $1 \in I \subseteq [n]$  and compositions of  $n$ :

**Definition 19.** Given a set  $I$  satisfying  $1 \in I \subseteq [n]$ , let  $n_1, n_2, \dots$  be the sizes of the runs  $I_1, I_2, \dots$  of  $I$ , and let  $m_1, m_2, \dots$  be the sizes of the runs  $\bar{I}_1, \bar{I}_2, \dots$  of  $\bar{I}$ . Let  $\mu_n(I)$  be the composition  $(n_1, m_1, n_2, m_2, \dots)$  of  $n$ .

For example,  $\mu_8(\{2, 4, 5\}) = (1, 1, 1, 2, 3)$ .

The correspondence  $\mu_n$  satisfies  $\pi(\mu_n(I)) = \pi(I)\pi(\bar{I})$  and  $\pi'(\mu_n(I)) = \pi'_n(I)\pi'_n(\bar{I})$ . We conclude:

**Theorem 20.** *We have*

- $\det(tI - A_n) = \prod_{\mu} (t^2 - \pi(\mu))$
- $\det(tI - B_n) = \prod_{\mu} (t^2 - \pi'(\mu))$

*The products extend over all compositions  $\mu$  of  $n$ .*

This proves conjecture 1.

## 7. A CLOSER LOOK AT $\sigma_n$

The function  $\sigma_n : [2^n] \rightarrow P([n])$  has been defined recursively in the proof of lemma 17. We will now give a non-recursive definition. For that matter, it is more convenient to look at the permutation  $\sigma_n r_n : P([n]) \rightarrow P([n])$  (recall the definition of  $r_n$  in section 2).

**Theorem 21.** *The permutation  $\sigma_n r_n$  is given by*

$$t \in \sigma_n r_n(I) \Leftrightarrow |(\{1\} \cup [n-t+2, n]) \setminus I| \equiv 1 \pmod{2}$$

*Proof.* Let us prove by induction on  $n$ . For  $n = 1$ , we have  $\sigma_1 r_1(\emptyset) = \sigma_1(1) = \{1\}$  and  $\sigma_1 r_1(\{1\}) = \sigma_1(2) = \emptyset$ , and accordingly,  $|\{1\} \setminus \emptyset| = 1$  and  $|\{1\} \setminus \{1\}| = 0$ .

Suppose that the claim is true for  $1, \dots, n-1$ . Recall the recursive definition

$$\sigma_n(2^n - 2^{n-k} + 2i - 1) = [k+1] \cup (\sigma_{n-k-1}(2i) + k+1)$$

Let  $2i-1 = r_{n-k}(J)$ , for some  $J \subseteq [n-k-1]$  (note that  $1 \notin J$ ).

Since  $2^n - 2^{n-k} = 2^{n-k} + 2^{n-k+1} + \dots + 2^{n-1}$ , we have

$$2^n - 2^{n-k} + 2i - 1 = r_n(J \cup [n-k+1, n]).$$

Let

$$I := J \cup [n-k+1, n].$$

Note that  $n-k \notin J$  and  $n-k \notin I$ .

We have

$$\begin{aligned} \sigma_n r_n(I) &= [k+1] \cup (\sigma_{n-k-1}(2i) + k+1) \\ &= [k+1] \cup (\sigma_{n-k-1} r_{n-k-1}(\{1\} \cup J) + k+1) \end{aligned}$$

For all  $t \in [n]$ ,

- If  $t \leq k + 1$  then (since  $1 \notin I$ ),

$$|(\{1\} \cup [n-t+2, n]) \setminus I| = 1$$

and  $t \in \sigma_n r_n(I)$ .

- If  $t = k + 2$ , then (since  $n - k \notin I$ ),

$$|(\{1\} \cup [n-t+2, n]) \setminus I| = 2$$

and (since  $1 \notin \sigma_{n-k-1}(2i)$ ),  $t \notin \sigma_n r_n(I)$ .

- If  $t > k + 2$  then

$$|(\{1\} \cup [n-t+2, n]) \setminus I| = |(\{1\} \cup [n-t+2, n-k]) \setminus J|.$$

by the induction hypothesis,

$$\begin{aligned} t \in \sigma_n r_n(I) &\Leftrightarrow \\ t - (k+1) \in \sigma_{n-k-1} r_{n-k-1}(\{1\} \cup J) &\Leftrightarrow \\ |(\{1\} \cup [(n-k-1 - (t - (k+1)) + 2, n-k-1]) \setminus (\{1\} \cup J)| \equiv 1 \pmod{2} &\Leftrightarrow \\ |[n-t+2, n-k-1] \setminus J| \equiv 1 \pmod{2} &\Leftrightarrow \\ |(\{1\} \cup [n-t+2, n]) \setminus I| \equiv 1 \pmod{2} & \end{aligned}$$

as desired (in the last stage we used the fact that  $n-k \notin I$  and  $[n-k+1, n] \subseteq I$ ).

Also,  $\sigma_n r_n([2, n]) = \sigma_n(2^n - 1) = [n]$ , and  $|(\{1\} \cup [n-t+2, n]) \setminus [2, n]| \equiv 1 \pmod{2}$  for all  $t$ , as desired. Thus, we have verified the claim for all  $I \subseteq [n]$  such that  $1 \in I$ . The remaining cases follow easily from the property  $\sigma_n(2i) = \overline{\sigma_n(2i-1)}$ .  $\square$

Another description of  $\sigma_n$  has to do with the Thue-Morse sequence. Let us recall the definition of the sequence: It is a binary sequence  $(t_n)_{n \geq 0}$ , obtained as the limit of the finite words  $w_n$ , where  $w_0 = 0$  and  $w_{n+1} = w_n \overline{w_n}$  for  $n \geq 0$ . For example,  $w_1 = 01, w_2 = 0110, w_3 = 01101001$ , hence the first terms of the sequence are  $0, 1, 1, 0, 1, 0, 0, 1, \dots$ .

The term  $t_n$  of the Thue-Morse sequence is equal, modulo 2, to the sum of the digits in the binary expansion of  $n$  (See [2]).

Let us encode the function  $\sigma_n$  with  $n$  binary words of length  $2^n$ :

**Definition 22.** For  $1 \leq i \leq n$ , let  $W_{n,i}$  be the binary word  $w_{i,1}^n w_{i,2}^n \dots w_{i,2^n}^n$  where

$$w_{i,j}^n = \begin{cases} 1 & i \in \sigma_n(j) \\ 0 & \text{otherwise} \end{cases}.$$

Then  $W_{n,i}$  is given in terms of the Thue-Morse sequence:

$$\text{Corollary 23. } W_{n,i} = \begin{cases} (t_0 \overline{t_0})^{2^{n-i}} (t_1 \overline{t_1})^{2^{n-i}} \dots (t_{2^{i-1}-1} \overline{t_{2^{i-1}-1}})^{2^{n-i}} & 2|i \\ (\overline{t_0} t_0)^{2^{n-i}} (\overline{t_1} t_1)^{2^{n-i}} \dots (\overline{t_{2^{i-1}-1}} t_{2^{i-1}-1})^{2^{n-i}} & 2 \nmid i \end{cases}$$

*Proof.* Since  $w_{i,2j-1}^n = \overline{w_{i,2j}^n}$ , it is enough to check the equality only on the letters of  $W_{n,i}$  with odd index.

Suppose that  $2|i$ . By theorem 21, for  $I \subseteq [n]$  such that  $1 \notin I$ ,

$$\begin{aligned} i \in \sigma_n(r_n(I))) &\Leftrightarrow \\ |[n-i+2, n] \setminus I| &\equiv 0 \pmod{2} \Leftrightarrow \\ |[n-i+2, n] \cap I| &\equiv 1 \pmod{2} \Leftrightarrow \\ t_{\lfloor \frac{r_n(I)-1}{2^{n-1-i}} \rfloor} &= 1 \end{aligned}$$

Similarly, if  $2 \nmid i$ , we get that

$$i \in \sigma_n(r_n(I)) \Leftrightarrow t_{\lfloor \frac{r_n(I)-1}{2^{n+1}-i} \rfloor} = 0$$

Since  $r_n(I)$  may assume any odd value between 1 and  $2^n - 1$ , the proof is complete.  $\square$

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